STOXX EUROPE ESG LEADERS SELECT 30 EUR

Index description

The STOXX Select family of indices captures the performance of stocks with low volatility and high dividends, derived from established STOXX benchmark indices. The component selection process first excludes all stocks whose previous 3- and 12-month historical volatilities are the highest. Among the remaining stocks, the stocks with the highest 12-month historical dividend yields are selected to be included in the index. The percentage of exclusion/inclusion at each step is the same.
Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The indices are reviewed quarterly.

Key facts

» Balanced approach between the different screenings

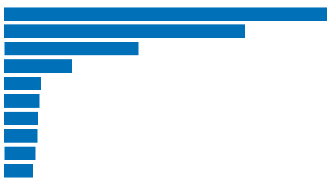
» Lower volatility stocks get the biggest weight

» Liquid benchmark

Descriptive statistics

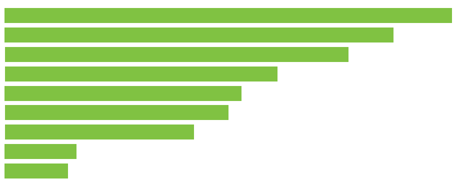
Index	Market cap (EUR bn.)		Components (EUR bn.)				Component weight (%)		Turnover (%)
	Full	Free-float	Mean	Median	Largest	Smallest	Largest	Smallest	Last 12 months
STOXX Europe ESG Leaders Select 30 EUR	N/A	1.0	0.0	0.0	0.0	0.0	4.9	2.1	109.3
STOXX Europe 600	12,480.3	9,795.9	16.3	5.9	296.4	1.5	3.0	0.0	3.4

Supersector weighting (top 10)



32.6% Utilities
24.3% Insurance
13.5% Telecommunications
6.8% Energy
3.7% Construction and Materials
3.5% Basic Resources
3.4% Financial Services
3.4% Health Care
3.1% Personal Care, Drug and Grocery Stores
2.9% Banks

Country weighting



20.0% Italy
17.4% Spain
15.4% UK
12.2% Germany
10.6% Finland
10.0% Switzerland
8.5% France
3.2% Netherlands
2.8% Sweden

Risk and return figures[1]

Index returns	Return (%)					Annualized return (%)				
	Last month	YTD	1Y	3Y	5Y	Last month	YTD	1Y	3Y	5Y
STOXX Europe ESG Leaders Select 30 EUR	-2.3	8.1	5.0	16.1	-1.5	N/A	N/A	5.1	5.1	-0.3
STOXX Europe 600	-2.5	17.0	14.1	36.8	39.7	N/A	N/A	14.2	11.1	7.0
Index volatility and risk	Annualized volatility (%)					Annualized Sharpe ratio				
STOXX Europe ESG Leaders Select 30 EUR	N/A	N/A	13.9	13.8	17.9	N/A	N/A	0.1	0.3	-0.0
STOXX Europe 600	N/A	N/A	14.0	15.6	18.0	N/A	N/A	0.7	0.6	0.4
Index to benchmark	Correlation					Tracking error (%)				
STOXX Europe ESG Leaders Select 30 EUR	0.9	0.8	0.8	0.8	0.9	5.6	7.3	7.8	8.5	8.4
Index to benchmark	Beta					Annualized information ratio				
STOXX Europe ESG Leaders Select 30 EUR	1.1	0.8	0.8	0.7	0.9	0.4	-0.6	-1.1	-0.7	-0.9

[1] For information on data calculation, please refer to STOXX calculation reference guide.

(EUR, gross return), all data as of Aug. 31, 2023

STRATEGY INDICES

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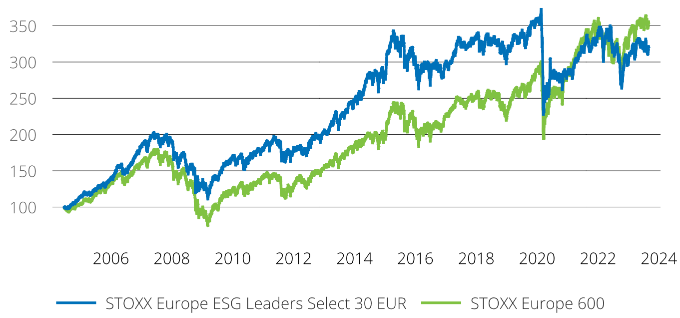
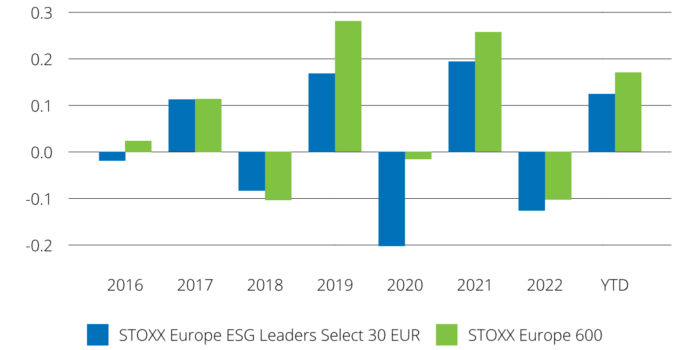
Fundamentals (for last 12 months)

Index	Price/earnings incl. negative		Price/earnings excl. negative		Price/ book	Dividend yield (%) [3]	Price/ sales	Price/ cash flow
	Trailing	Projected	Trailing	Projected	Trailing	Trailing	Trailing	Trailing
STOXX Europe ESG Leaders Select 30 EUR	15.3	10.3	11.9	10.3	1.3	6.7	0.8	0.2
STOXX Europe 600	13.9	12.3	12.3	12.1	1.8	3.7	1.2	11.3

Performance and annual returns[4]





Methodology

All stocks in the relevant base universe are screened for 12-month historical daily pricing data and 12-month historical dividend yield. If one or both values are not available for a stock, the company is removed from the base universe.

All remaining stocks are then ranked in ascending order in terms of volatility (maximum between the 3-month and 12-month historical volatility calculated in the currency of the Select index) and all stocks which do not belong to the top x% are excluded (x being calculated as the square root of the number of stocks in the base universe divided by the target number of stocks in the Select index).

All remaining stocks are then ranked in descending order in terms of 12-month historical dividend yield and the top x% are selected to be included in the Select index. Those constituents are weighted according to the inverse of their volatility, with a cap at 10%. The composition is reviewed quarterly.

Versions and symbols

Index		ISIN	Symbol	Bloomberg	Reuters
Gross Return	EUR	CH0298407344	SEESGSEG	SEESGSEG INDEX	.SEESGSEG
Price	EUR	CH0298407328	SEESGSEP	SEESGSEP INDEX	.SEESGSEP
Net Return	EUR	CH0298407336	SEESGSER	SEESGSER INDEX	.SEESGSER

Complete list available here: www.stoxx.com/data/vendor_codes.html

Quick facts

Weighting	Volatility weighted
Cap factor	10%
No. of components	Variable
Review frequency	Quarterly
Calculation/distribution	Price: real-time (every 15 seconds). Net and gross return: end-of-
Calculation hours	Please see data vendor codes sheet on www.stoxx.
Base value/base date	100 as of Jun. 21, 2004
History	Available from Jun. 21, 2004
Inception date	Oct. 14, 2015

To learn more about the inception date, the currency, the calculation hours and historical values, please see our data vendor code sheet.

CONTACT DETAILS

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BACKTESTED PERFORMANCE

This document contains index performance data based on backtesting, i.e. calculations of how the index might have performed prior to launch if it had existed using the same index methodology and based on historical constituents. Backtested performance information is purely hypothetical and is provided in this document solely for information purposes. Backtested performance does not represent actual performance and should not be interpreted as an indication of actual performance.

CUSTOMIZATION

The index can be used as a basis for the definition of STOXX® Customized Indices, which can be tailored to specific client or mandate needs. STOXX offers customization in almost unlimited forms for example in terms of component selection, weighting schemes and personalized calculation methodologies.

[3] gr. div. yield is calculated as gr. return index return minus price index return

[4] STOXX data from Jun. 21, 2004 to Aug. 31, 2023

(EUR, gross return), all data as of Aug. 31, 2023

Top 10 Components[5]

Company	Supersector	Country	Weight (%)
ORANGE	Telecommunications	France	4.90
ALLIANZ	Insurance	Germany	4.17
SAMPO	Insurance	Finland	3.93
TELEFONICA	Telecommunications	Spain	3.73
Holcim	Construction and Materials	Switzerland	3.71
Naturgy Energy Group	Utilities	Spain	3.65
SNAM RETE GAS	Energy	Italy	3.61
Redeia Corporacion	Utilities	Spain	3.61
ASSICURAZIONI GENERALI	Insurance	Italy	3.57
ENGIE	Utilities	France	3.55

[5] Based on the composition as of Aug. 31, 2023